clpAPI - Quick Start

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1 Introduction

The package clpAPI provides a low level interface to the C API of COIN-OR Clp^1 (COIN-OR linear programming). The package clpAPI relies on a separate installation of COIN-OR Clp.

2 Installation

See INSTALL for installation instructions and platform specific details.

3 Usage

In the following, an example lp-problem will be created and solved:

maximize

$$z = 5x_1 + 4x_2 + 3x_3$$

subject to

$$2x_1 + 3x_2 + x_3 \le 5$$

$$4x_1 + x_2 + 2x_3 \le 11$$

$$3x_1 + 4x_2 + 2x_3 \le 8$$

where all variables are non-negative

$$x_1 \ge 0, \ x_2 \ge 0, \ x_3 \ge 0$$

Load the library.

> library(clpAPI)

Create a problem object.

> prob <- initProbCLP()</pre>

Set the direction of optimization (-1: maximize, 1: minimize).

¹COIN-OR linear programming version 1.12.0 or higher https://projects.coin-or.org/Clp

> setObjDirCLP(prob, -1)

Prepare data structures for the problem object. Number of columns and rows:

The constraint matrix is passed in column major order format. Be careful here: all indices start with 0! Row indices.

Column indices.

$$> ja <- c(0, 3, 6, 9)$$

Non-zero elements.

$$> ar <- c(2, 4, 3, 3, 1, 4, 1, 2, 2)$$

Lower bounds for the variables (columns).

$$>$$
 clb $<$ - rep(0, 3)

Right hand side (row upper bounds for the rows).

Objective coefficients.

$$> obj <- c(5, 4, 3)$$

Load problem data into the problem object.

Solve the problem using the simplex algorithm.

[1] 0

Retrieve the value of the objective function after optimization.

> getObjValCLP(prob)

[1] 13

Retrieve the primal values of the structural variables (columns) after optimization.

> getColPrimCLP(prob)

Retrieve the dual values of the structural variables (columns) after optimization (reduced costs).

> getColDualCLP(prob)

Free memory, allacated to the problem object.

> delProbCLP(prob)

4 Function names

4.1 Searching

The function names in clpAPI are different from the names in COIN-OR CLP, e.g. the function addColsCLP in clpAPI is called Clp_addColumns in COIN-OR CLP. The directory inst/ containes a file c2r.map which maps a COIN-OR CLP function name to the corresponding clpAPI function name. Additionally, all man-pages contain an alias to the COIN-OR CLP function name. The call

```
> help("Clp_addColumns")
```

will bring up the man-page of addColsCLP.

4.2 Mapping

The file c2r.map in inst/ maps the *clpAPI* function names to the orininal COIN-OR CLP function names of its C-API. To use the latter, run

```
> c2r <- system.file(package = "clpAPI", "c2r.map")
> source(c2r)

now either
> pr1 <- initProbCLP()
> delProbCLP(pr1)

or the original functions
> pr2 <- Clp_newModel()
> Clp_deleteModel(pr2)
```

work both. Keep in mind that the mapping only affects the function names not the arguments of a function.